

# TWO COMBINATORIAL GEOMETRIC PROBLEMS INVOLVING MODULAR HYPERBOLAS

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ABSTRACT. For integers  $a$  and  $n \geq 1$  with  $\gcd(a, n) = 1$  let  $\overline{\mathcal{H}}_{a,n}$  be the set of least residues of a modular hyperbola

$$\overline{\mathcal{H}}_{a,n} = \{(x, y) \in \mathbb{Z}^2 : xy \equiv a \pmod{n}, 1 \leq x, y \leq n-1\}.$$

In this paper we prove two combinatorial geometric results about  $\overline{\mathcal{H}}_{a,p^m}$ , where  $p^m$  is a prime power. Our first result shows that the number of ordinary lines spanned by  $\overline{\mathcal{H}}_{1,p^m}$  is at least

$$(p-1)p^{m-1} \left( \frac{p^{m-1}(p-2)}{2} + c(p^m) \right),$$

where  $c(p^m) = 3/4 + o(1)$  if  $m \geq 2$  and  $p > 2$ ,  $c(2^m) = 1/2$  if  $m$  is sufficiently large,  $c(p^m) = 6/13$  if  $m \geq 2$ ,  $p^m$  is small and  $p^m \neq 8$ , and  $c(p) = 0$ . For  $m = 1$  we have equality.

The second result gives a partial answer to a question of Shparlinski [8] on the cardinality of

$$\mathcal{F}_{a,n} = \{\sqrt{x^2 + y^2} : (x, y) \in \overline{\mathcal{H}}_{a,n}\}.$$

## 1. ORDINARY LINES IN $\overline{\mathcal{H}}_{p^m}$

Let  $\mathbb{Z}_n^*$  be the group of invertible elements modulo  $n$  and let  $\mathcal{H}_{a,n}$  denote the *modular hyperbola*  $xy \equiv a \pmod{n}$  where  $x, y, a \in \mathbb{Z}$ , with  $\gcd(a, n) = 1$ . (We insert the condition that  $a$  and  $n$  are relatively prime to ensure that  $\mathcal{H}_{a,n} \subseteq \mathbb{Z}_n^* \times \mathbb{Z}_n^*$ .) Following [8] we define  $\overline{\mathcal{H}}_{a,n} = \mathcal{H}_{a,n} \cap [1, n-1]$ , that is,

$$\overline{\mathcal{H}}_{a,n} = \{(x, y) \in \mathbb{Z}^2 : xy \equiv a \pmod{n}, 1 \leq x, y \leq n-1\}.$$

In the special case of  $\overline{\mathcal{H}}_{1,n}$  we will simply drop the 1 and write  $\overline{\mathcal{H}}_n$ .

Let  $S$  be a finite set of points in the Euclidean space. A line that passes through exactly two distinct points of  $S$  is said to be an *ordinary*

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*Date:* April 26, 2013.

1991 *Mathematics Subject Classification.* 11A05, 11A07, 52C30.

line spanned by  $S$ . The notion of an ordinary point arose in the context of the famous *Sylvester-Gallai* theorem in combinatorial geometry.

**Theorem 1** (Sylvester-Gallai). *Let  $P$  be a set of points in the plane, not all on a plane. Then there is an ordinary line spanned by  $P$ .*

We refer the reader to [6] and the references therein for an exposition of the history of this theorem and subsequent developments. We now give an application of the Sylvester-Gallai theorem to modular hyperbolas.

**Lemma 2.** *The only moduli for which the modular hyperbolas  $\overline{\mathcal{H}}_n$  do not span an ordinary line are  $n = 2, 8, 12$  and  $24$ .*

*Proof.* We assume that  $n \neq 2, 3, 4, 6$ . For  $n = 2$  the modular hyperbola consists of only one point. In the case of  $n = 3, 4$  or  $6$  the modular hyperbola consists of only two points and so for these 3 cases we have precisely one ordinary line.

The points  $(1, 1)$  and  $(n - 1, n - 1)$  are two distinct points of  $\overline{\mathcal{H}}_n$ , and consequently  $\overline{\mathcal{H}}_n$  spans the line  $y = x$ . We now observe that the number of solutions of the congruence  $z^2 \equiv 1 \pmod{n}$  equals  $\varphi(n)$  precisely when  $n = 2, 3, 4, 6, 8, 12$  and  $24$ . For all other values of  $n$  there exists  $z \in \mathbb{Z}_n^*$  such that  $z^2 \not\equiv 1 \pmod{n}$ . Such a  $z$  gives a point in  $\overline{\mathcal{H}}_n$  that does not lie on  $y = x$ . We now invoke the Sylvester-Gallai theorem to conclude our proof.  $\square$

For prime moduli it is easy to determine the precise number of ordinary lines.

**Lemma 3.** *Let  $p$  be a prime. Then the set  $\overline{\mathcal{H}}_{a,p}$  spans  $(p - 1)(p - 2)/2$  ordinary lines.*

*Proof.* We show that any line connecting 2 different points of  $\overline{\mathcal{H}}_{a,p}$  is ordinary. Let  $(x_1, y_1), (x_2, y_2)$  be two distinct points in  $\overline{\mathcal{H}}_{a,p}$ , that is in particular  $x_1 \neq x_2$  and  $y_1 \neq y_2$ , and let  $y = kx + d$  be the line in  $\mathbb{R}^2$  passing through these two points. Then  $x_1, x_2$  are distinct roots modulo  $p$  of the quadratic polynomial  $kx^2 + dx - a$ . By Lagrange's theorem  $kx^2 + dx - a$  has no more than 2 roots modulo  $p$ . Hence, no other point of  $\overline{\mathcal{H}}_{a,p}$  lies on  $y = kx + d$  and the  $\binom{p-1}{2}$  lines are all ordinary.  $\square$

For the rest of this section we focus on the case  $a = 1$  and notice that for prime powers  $p^m$  with  $m \geq 2$  (and  $p^m \neq 4$ ) such a result no longer holds as  $\overline{\mathcal{H}}_{p^m}$  spans lines that are not ordinary. In particular we have the following example.

**Lemma 4.** *Let  $p$  be a prime and let  $m \in \mathbb{Z}$  with  $m \geq 2$  and  $p^m > 8$ . Then  $\overline{\mathcal{H}}_{p^m}$  spans a line with  $(p^{\lfloor m/2 \rfloor} - 1)$  points.*

*Proof.* We include the hypothesis  $p^m > 8$  to ensure that  $(p^{\lfloor m/2 \rfloor} - 1) \geq 2$ . Consider the line

$$L : x + y = p^m + 2.$$

We show that the cardinality of the intersection

$$\#(\overline{\mathcal{H}}_{p^m} \cap L) = p^{\lfloor m/2 \rfloor} - 1.$$

The lattice points on the line  $L$  that lie inside the first quadrant are of the form  $(k, p^m + 2 - k)$  with  $k = 1, 2, \dots, p^m, p^m + 1$ . Now if  $(k, p^m + 2 - k) \in \overline{\mathcal{H}}_{p^m}$ , then we have that

$$k(2 - k) \equiv 1 \pmod{p^m},$$

which we rewrite as

$$(k - 1)^2 \equiv 0 \pmod{p^m}.$$

Therefore,

$$k - 1 = lp^{\lfloor m/2 \rfloor}$$

with  $l = 1, 2, \dots, (p^{\lfloor m/2 \rfloor} - 1)$ . □

However, a slight modification of the proof of Lemma 1 allows us to give a lower bound for the number of ordinary lines spanned by  $\overline{\mathcal{H}}_{p^m}$ .

For small  $p^m$  we will need to invoke the following weaker version of the Dirac-Motzkin conjecture proved by Csima and Sawyer [4].

**Theorem 5.** *Suppose  $P$  is a finite set of  $n$  points in the plane, not all on a line and  $n \neq 7$ . Then  $P$  spans at least  $6n/13$  ordinary lines.*

The Dirac-Motzkin conjecture states that the lower bound for the number of ordinary lines is  $n/2$  for sufficiently large  $n$ . Green and Tao [6, Theorem 2.2] in a 2013 preprint on arxiv have confirmed a more precise version of this conjecture which implies the following result.

**Theorem 6.** *Suppose  $P$  is a finite set of  $n$  points in the plane, not all on a line and  $n$  is sufficiently large. Then  $P$  spans at least  $n(3/4 + o(1))$  ordinary lines if  $n$  is odd and at least  $n/2$  ordinary lines if  $n$  is even.*

We now state our first main result.

**Theorem 7.** *Let  $p^m$  be a prime power and  $N$  the number of ordinary lines that  $\overline{\mathcal{H}}_{p^m}$  spans. Then*

$$N \geq p^{m-1}(p-1) \left( \frac{p^{m-1}(p-2)}{2} + c(p^m) \right),$$

where  $c(p^m) = 3/4 + o(1)$  if  $m \geq 2$  and  $p > 2$ ,  $c(2^m) = 1/2$  if  $m$  is sufficiently large,  $c(p^m) = 6/13$  if  $m \geq 2$ ,  $p^m$  is small and  $p^m \neq 8$ , and  $c(p) = 0$ . For  $m = 1$  we have equality.

We partition  $\overline{\mathcal{H}}_{p^m}$  into the disjoint sets  $C_i, i = 1, 2, \dots, p-1$ , where

$$C_i = \{(x, y) \in \overline{\mathcal{H}}_{p^m} : x \equiv i \pmod{p}\}.$$

Our proof of Theorem 7 rests on the following lemmas.

**Lemma 8.** *Let  $m \geq 2$  be an integer and let  $L$  be a line*

$$L : ax + by + c = 0 \text{ with } \gcd(a, b, c) = 1.$$

*We have the following:*

- (i) *Let  $(x_1, y_1)$  and  $(x_2, y_2)$  be two distinct points on  $L \cap \overline{\mathcal{H}}_{p^m}$ . If  $x_1 \equiv x_2 \pmod{p}$ , then*

$$2ax_1 \equiv -c \pmod{p};$$

*and if  $y_1 \equiv y_2 \pmod{p}$ , then*

$$2by_1 \equiv -c \pmod{p}.$$

- (ii) *If  $\gcd(ab, p) = p$ , then  $\#(L \cap \overline{\mathcal{H}}_{p^m}) \leq 1$ . In other words, if  $L$  is spanned by  $\overline{\mathcal{H}}_{p^m}$ , then  $\gcd(ab, p) = 1$ .*
- (iii) *If  $\#(L \cap \overline{\mathcal{H}}_{p^m}) \geq 3$ , then for some  $i$ ,*

$$(L \cap \overline{\mathcal{H}}_{p^m}) \subseteq C_i.$$

*Furthermore,  $c^2 - 4ab \equiv 0 \pmod{p}$ .*

*Proof.* Throughout the proof we will use  $f(x)$  to denote the polynomial  $ax^2 + cx + b$ .

(i) We prove the case when  $x_1 \equiv x_2 \pmod{p}$ . Now,

$$a(x+h)^2 + c(x+h) + b = (ax^2 + cx + b) + (2ax + c)h + ah^2.$$

Setting  $x = x_1$  and  $h = x_2 - x_1$  we obtain

$$ax_2^2 + cx_2 + b = (ax_1^2 + cx_1 + b) + (2ax_1 + c)(x_2 - x_1) + a(x_2 - x_1)^2.$$

Since  $f(x_1) \equiv f(x_2) \equiv 0 \pmod{p^m}$ , we get

$$(2ax_1 + c + a(x_2 - x_1))(x_2 - x_1) \equiv 0 \pmod{p^m}.$$

Since  $x_1 \equiv x_2 \pmod{p}$ , but  $x_1 \not\equiv x_2 \pmod{p^m}$ , we infer that

$$2ax_1 + c + a(x_2 - x_1) \equiv 0 \pmod{p^l}$$

for some  $l, 0 < l < m$ , and conclude that

$$2ax_1 + c \equiv 0 \pmod{p}.$$

(ii) Without loss of generality we can assume that  $p|a$ . Let  $(x_1, y_1)$  and  $(x_2, y_2)$  be two distinct points in  $L \cap \overline{\mathcal{H}}_{p^m}$ . Therefore

$$f(x_1) \equiv f(x_2) \equiv 0 \pmod{p^m}.$$

Since  $p|a$ ,  $f(x)$  reduces modulo  $p$  to the linear polynomial  $cx + b$ . Since  $x_1$  and  $x_2$  are both zeros of the congruence  $cx + b \equiv 0 \pmod{p}$ , we conclude that  $x_1 \equiv x_2 \pmod{p}$ . Now by part 1 we conclude that  $-c \equiv 2ax_1 \equiv 0 \pmod{p}$ . Since  $p|a$ , we have that  $p|c$  and consequently  $p|b$ , which gives the contradiction  $\gcd(a, b, c) \neq 1$ . Therefore if  $p|a$ , then

$$\#(L \cap \overline{\mathcal{H}}_{p^m}) < 2.$$

(iii) Suppose

$$L \cap \overline{\mathcal{H}}_{p^m} = \{(x_1, y_2), (x_2, y_2), \dots, (x_n, y_n)\},$$

with  $n \geq 3$ . By part 2 we have that  $\gcd(ab, p) = 1$ . We now show that

$$x_1 \equiv x_2 \equiv x_3 \equiv \dots \equiv x_n \pmod{p}.$$

The integers  $x_1, x_2, \dots, x_n$  are zeros of  $f(x)$  modulo  $p^m$ . Since  $p$  is a prime and since  $f(x)$  has at least one zero modulo  $p$ , we can factor  $f(x)$  as

$$f(x) = a(x - r)(x - s) \pmod{p}.$$

Clearly  $x_i \equiv r \pmod{p}$  or  $x_i \equiv s \pmod{p}$  for  $i = 1, \dots, n$ . We now prove that  $r \equiv s \pmod{p}$  by showing that  $f'(r) \equiv 0 \pmod{p}$ . Without loss of generality we can assume that  $x_1 \equiv x_2 \equiv r \pmod{p}$ . Now on invoking part 1 we obtain

$$2ar + c \equiv 0 \pmod{p}, \text{ that is, } f'(r) \equiv 0 \pmod{p}.$$

Thus  $(L \cap \overline{\mathcal{H}}_{p^m}) \subseteq C_i$  where  $i = -c \cdot (2a)^{-1} \pmod{p}$ . We note that since  $f(x)$  has only one root modulo  $p$ , the discriminant  $c^2 - 4ab$  is divisible by  $p$ .  $\square$

**Lemma 9.** *For any  $i, i = 1, 2, \dots, p-1$ , not all of the points of  $C_i$  lie on a line.*

*Proof.* We argue by contradiction. Suppose there exists a line  $L$  such that  $C_i = L \cap \overline{\mathcal{H}}_{p^m}$ . Let  $j = i^{-1} \pmod{p}$ . By choosing the points on  $C_i$  whose  $x$ -coordinates are  $i$  and  $i+p$  respectively, we infer that the slope of the line  $L$  is an integer. The line  $y = x$  is a line of symmetry of  $\overline{\mathcal{H}}_{p^m}$ . If we reflect the line  $L$  along this line, then we get a line  $L'$  such that  $L' \cap \overline{\mathcal{H}}_{p^m} = C_j$ . By the same argument as before we get that the slope of  $L'$  is an integer. Furthermore  $\text{slope}(L) \cdot \text{slope}(L') = 1$  and consequently  $\text{slope}(L) = \pm 1$ .

Suppose  $\text{slope}(L) = -1$ . The point  $(i, j + kp) \in (L \cap \overline{\mathcal{H}}_{p^m})$  for some  $k, 1 \leq k < p^{m-1}$ . We now once again invoke the fact that the line  $x = y$  is a line of symmetry of  $\overline{\mathcal{H}}_{p^m}$ . The reflection of  $L$  along the line  $x = y$  is  $L$  itself. In particular  $(j + kp, i) \in (L \cap \overline{\mathcal{H}}_{p^m})$ . Therefore  $i \equiv j \pmod{p}$ , that is,  $i^2 \equiv 1 \pmod{p}$ , from which we obtain that  $i = 1$  or  $i = p-1$ , that is,  $C_i = C_1$  or  $C_i = C_{p-1}$ . However, neither the points of  $C_1$  nor the points of  $C_{p-1}$  can lie on a line of slope  $-1$ . In the case of  $C_1$ , the point  $(1, 1) \in C_1$  and the line of slope  $-1$  passing  $(1, 1)$  contains no other points of  $C_1$ . A similar observation with the point  $(p^m - 1, p^m - 1)$  takes care of  $C_{p-1}$ .

So the last case to consider is  $\text{slope}(L) = 1$ . Since the slope is 1, the only way that  $L$  can contain all of the points of  $C_i$  is if

$$C_i = \{(i + kp, j + kp) : k = 0, 1, \dots, p^m - 1\}.$$

Since  $1 \leq i, j \leq p-1$ ,  $i \cdot j < p^m$ . Therefore, for  $i \cdot j \equiv 1 \pmod{p^m}$ , we must have that  $i \cdot j = 1$ , that is  $(i, j) = (1, 1)$ . However the intersection

of the line  $x = y$  with  $\overline{\mathcal{H}}_{p^m}$  consists solely of two points:

$$(1, 1) \text{ and } (p^m - 1, p^m - 1).$$

□

*Proof of Theorem 7.* If  $(x_1, y_1) \in C_i$  and  $(x_2, y_2) \in C_j$  with  $i \neq j$ , then Lemma 8 shows that the line through the points  $(x_1, y_1)$  and  $(x_2, y_2)$  is ordinary. There are  $(p-2)(p-1)p^{2(m-1)}/2$  possible such pairs of points. Furthermore, since the points of  $C_i$  do not all lie on a line, by Theorem 5 or Theorem 6, respectively, each  $C_i$  gives rise to at least  $c(m)p^{m-1}$  ordinary lines. From these observations we conclude that

$$N \geq p^{m-1}(p-1) \left( \frac{p^{m-1}(p-2)}{2} + c(p^m) \right).$$

□

**An upper bound for the number of points of  $\overline{\mathcal{H}}_{p^m}$  on a line.** In Lemma 4 we showed that

$$\#(L \cap C_1) = p^{\lfloor m/2 \rfloor} - 1,$$

where  $L$  is the line

$$L : x + y = p^m + 2 \text{ and } C_i = \{(x, y) \in \overline{\mathcal{H}}_{p^m} : x \equiv i \pmod{p}\}.$$

We now prove the following result that indicates that this is an extreme example.

**Proposition 10.** *Let  $m \geq 2$  be an integer and let*

$$L : ax + by + c = 0,$$

*be a line that is spanned by  $\overline{\mathcal{H}}_{p^m}$ . Then*

$$\#(L \cap \overline{\mathcal{H}}_{p^m}) \leq p^{m/2} + p^{(m-1)/2} - p^{1/2} - 1, \quad p > 2.$$

Let  $f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$  be a polynomial in  $x$  with integer coefficients,  $\alpha$  be an integer such that  $\gcd(\alpha, p) = 1$ , and

$$e_q(x) = \exp\left(\frac{2\pi\sqrt{-1}x}{q}\right).$$

The exponential sum  $S(f, q)$  is defined via

$$S(f, q) = \sum_{x=0}^{q-1} e_q(f(x)),$$

which we rewrite as the sum

$$S(f, q) = \sum_{\alpha=0}^{p-1} S_{\alpha}(f, q)$$

where  $S_{\alpha}(f, q)$  is defined via

$$S_{\alpha}(f, q) = \sum_{x=0}^{q/p-1} e_q(f(\alpha + px)).$$

These exponential sums were studied by Cochrane and Zheng in [3]. We will need the following results which are part of Theorem 2.1 in [3].

**Theorem 11.** *Let  $q = p^m$  with  $p$  an odd prime and  $m \geq 2$ . Furthermore we assume that*

$$\gcd(na_n, (n-1)a_{n-1}, \dots, 2a_2, a_1, p) = 1.$$

(i) *If  $\alpha$  is not a zero of the congruence  $f'(x) \equiv 0 \pmod{p}$ , then*

$$S_{\alpha}(f, q) = 0.$$

(ii) *If  $\alpha$  is a zero of the congruence  $f'(x) \equiv 0 \pmod{p}$  of multiplicity 1, then*

$$(1) \quad |S_{\alpha}(f, q)| \leq \sqrt{q}.$$

*Proof of Proposition 10.* We prove our result by expressing the quantity  $\#(L \cap \overline{\mathcal{H}}_q)$  by an exponential sum and then applying inequality (1). Without loss of generality we can assume that  $L$  is not ordinary and  $\gcd(a, b, c) = 1$ . By Lemma 8 we have that  $\gcd(ab, p) = 1$  with  $c^2 \equiv 4ab \pmod{p}$ . Furthermore any points on  $L \cap \overline{\mathcal{H}}_{p^m}$  must lie in

$$C_{\alpha} = \{\alpha + pk : k = 0, \dots, q-1\},$$

where  $\alpha = -c \cdot (2a)^{-1} \pmod{p}$ .

Let  $f(x) = ax^2 + cx + b$ . For  $x \in \mathbb{Z}$ ,

$$\frac{1}{q} \sum_{k=0}^{q-1} e_q(kf(x)) = \begin{cases} 1, & f(x) \equiv 0 \pmod{q} \\ 0, & f(x) \not\equiv 0 \pmod{q}. \end{cases}$$

Consequently,

$$q \cdot \#(\overline{\mathcal{H}}_q \cap L) \leq \sum_{x \in C_{\alpha}} \sum_{k=0}^{q-1} e_q(kf(x)).$$



By interchanging the sums we obtain that

$$\sum_{x \in C_\alpha} \sum_{k=0}^{q-1} e_q(kf(x)) = \sum_{k=0}^{q-1} S_\alpha(kf, q).$$

Now

$$(2) \quad \sum_{k=0}^{q-1} S_\alpha(kf, q) = \sum_{t=0}^{m-1} \sum_{k=1, \gcd(k,q)=p^t}^{q-1} S_\alpha(kf, q) + p^{m-1}.$$

We now invoke the following property of the exponential sum  $S_\alpha$ : if  $k = p^t l$ , with  $1 \leq t \leq m-1$  and  $\gcd(l, p) = 1$ , then

$$S_\alpha(kf, q) = \begin{cases} p^t S_\alpha(lf, q/p^t), & t \leq m-2 \\ p^{m-1} e_p(lf(\alpha)), & t = m-1. \end{cases}$$

We obtain that the RHS of (2) equals

$$\sum_{t=0}^{m-2} \sum_{k=1, \gcd(k,p)=1}^{q/p^t-1} p^t S_\alpha(kf, q/p^t) + p^{m-1} \sum_{l=1}^{p-1} e_p(lf(\alpha)) + p^{m-1}.$$

The last two terms cancel each other and we obtain

$$\sum_{k=0}^{q-1} S_\alpha(kf, q) = \sum_{t=0}^{m-2} \sum_{k=1, \gcd(k,p)=1}^{q/p^t-1} p^t S_\alpha(kf, q/p^t).$$

By repeatedly invoking the inequality (1) to the RHS we obtain that

$$\sum_{k=0}^{q-1} S_\alpha(kf, q) \leq \sum_{t=0}^{m-2} \varphi(q) \sqrt{p^{m-t}} = \varphi(q) \frac{p^{(m+1)/2} - p}{p^{1/2} - 1},$$

and the result follows.  $\square$

We now combine Proposition 10 and Beck's theorem [1, Theorem 3.1] to obtain an estimate for the number of lines spanned by  $C_i$  with  $i = 1, 2, \dots, p-1$ , when  $m \geq 3$ . We first state Beck's theorem in its original version.

**Theorem 12** (Beck). *Let  $P$  be a set of  $n$  points in the plane. Then at least one of the following holds:*

- (i) *There exists a line containing at least  $n/100$  points of  $P$ .*
- (ii) *For some positive constant  $c$ , there exist at least  $c \cdot n^2$  distinct lines containing two or more points of  $P$ .*

**Corollary 13.** *If*

$$p^{m/2} + p^{(m-1)/2} - p^{1/2} - 1 < \frac{p^{m-1}}{100},$$

*then the number of lines spanned by  $C_i$  with  $i = 1, \dots, p-1$ , is at least  $c \cdot p^{2(m-1)}$ , where  $c$  is the constant in Beck's theorem.*

*Proof.* We apply Beck's theorem with  $P = C_i$ . By Proposition 10 the first case of Beck's theorem does not hold. Hence  $C_i$  spans at least  $c \cdot p^{2(m-1)}$  lines.  $\square$

## 2. SHPARLINSKI'S QUESTION

One natural family of questions about finite point sets involves the various sets of distances they can determine. See for example [2] or [5]. In his survey paper [8] on the properties of  $\mathcal{H}_{a,n}$ , Shparlinski raises such a question.

Let  $\mathcal{F}_{a,n}$  denote the set of Euclidean distances from the origin to points on  $\overline{\mathcal{H}}_{a,n}$ , that is,

$$\mathcal{F}_{a,n} = \{\sqrt{x^2 + y^2} : (x, y) \in \overline{\mathcal{H}}_{a,n}\}.$$

In [8] Shparlinski presents a proof by the fourth author(AW) that

$$\#\mathcal{F}_{a,p} = \frac{p + (a/p)}{2}, \quad p > 2,$$

where  $p$  is prime,  $\gcd(a, p) = 1$ , and  $(\cdot/p)$  is the Legendre symbol. It is natural to ask whether there is a similar formula for the cardinality  $\#\mathcal{F}_{a,n}$  for general  $n$ . The points of  $\overline{\mathcal{H}}_{a,n}$  are symmetric along the line  $y = x$  which suggests that  $\#\mathcal{F}_{a,n}$  is approximately  $\varphi(n)/2$ . The primary goal of this section is to adapt the proof in [8] to estimate the difference

$$\#\mathcal{F}_{a,n} - \frac{\varphi(n)}{2}$$

when  $n = p^2$  with  $p$  an odd prime.

To simplify the notation we introduce a map  $d_{a,n} : \mathbb{Z}_n^* \rightarrow \mathbb{Z}$  via

$$d_{a,n}(x) = (x \bmod n)^2 + ((a \cdot x^{-1}) \bmod n)^2.$$

Clearly  $\#\text{Image}(d_{a,n}) = \#\mathcal{F}_{a,n}$ .

We now focus on estimating  $\#\text{Image}(d_{a,p^2})$ .

We should remark that determining the cardinality of the set

$$\{(x^2 + y^2) \bmod n : (x, y) \in \overline{\mathcal{H}}_n\}$$

is easier and has been done in [7] using completely elementary methods, that is, algebraic manipulations in conjunction with the Chinese Remainder Theorem.

**2.1. Some notation.** We begin by defining a class of biquadratic polynomials and certain subsets of  $\text{Image}(d_{a,p^2})$  and  $\mathbb{Z}_{p^2}^*$ . Let  $f_u(Z)$  denote the polynomial

$$f_u(Z) = Z^4 - uZ^2 + a^2.$$

Let  $A \subseteq \text{Image}(d_{a,p^2})$  be the set

$$A = \{u \in \text{Image}(d_{a,p^2}) : f_u(Z), f'_u(Z) \text{ have no common root modulo } p\}$$

and let  $B$  be the complement of  $A$  in  $\text{Image}(d_{a,p^2})$ .

Let  $B_1, B_2$  be the following two subsets of  $\text{Image}(d_{a,p^2})$ .

$$B_1 = \{d_{a,p^2}(l) : l \in \mathbb{Z}_{p^2}^*, l^2 - a \equiv 0 \pmod{p}\},$$

and

$$B_2 = \{d_{a,p^2}(l) : l \in \mathbb{Z}_{p^2}^*, l^2 + a \equiv 0 \pmod{p}\}.$$

Finally if  $a$  is a quadratic residue modulo  $p$ , then there is an integer  $b, 0 < b < p$  such that  $b^2 \equiv a \pmod{p}$ . In this case we define the sets  $C_1, C_2 \subseteq \mathbb{Z}_{p^2}^*$  via

$$C_1 = \{b + tp : 0 \leq t \leq p-1\},$$

$$C_2 = \{p - b + tp : 0 \leq t \leq p-1\}.$$

## 2.2. Main result of Section 2 and proof.

**Proposition 14.** *Let  $p$  be any prime. If  $p \geq 3$ , then*

$$\#\text{Image}(d_{a,p^2}) = \frac{\varphi(p^2) + 1 + (a/p)}{2} - \#(d_{a,p^2}(C_1) \cap d_{a,p^2}(C_2)).$$

*Outline of proof of Proposition 11.* The proof of the theorem is encapsulated in the following sequence of statements.

- (a) We can associate each  $u \in \text{Image}(d_{a,p^2})$  with the congruence

$$f_u(Z) \equiv 0 \pmod{p^2}.$$

- (b) Using properties of  $f_u(Z)$  we show that for each  $u \in A$ , there are exactly two distinct elements  $x_1, x_2 \in \mathbb{Z}_{p^2}^*$  such that

$$d_{a,p^2}(x_1) = d_{a,p^2}(x_2) = u.$$

(c) The cardinality of  $A$  is

$$\#A = \frac{\varphi(p^2) - \#d_{a,p^2}^{-1}(B)}{2}.$$

(d) The set  $B$  is the disjoint union of the sets  $B_1$  and  $B_2$ . Consequently,

$$\#d_{a,p^2}^{-1}(B) = \#d_{a,p^2}^{-1}(B_1) + \#d_{a,p^2}^{-1}(B_2).$$

(e) If  $B_2 \neq \emptyset$ , then  $\#d_{a,p^2}^{-1}(\{B_2\}) = 2p$  and  $\#B_2 = p$ .

(f) If  $B_1 \neq \emptyset$ , then  $d_{a,p^2}^{-1}(\{B_1\}) = 2p$ . Furthermore,

$$B_1 = d_{a,p^2}(C_1) \cup d_{a,p^2}(C_2)$$

with

$$\#d_{a,p^2}(C_i) = \frac{p-1}{2} + 1,$$

for  $i = 1, 2$ .

*Proof of (a), (b) and (c).* Let  $u \in \text{Image}(d_{a,p^2})$ . Then  $u = r_u^2 + (ar_u^{-1})^2$  for some  $r_u \in \mathbb{Z}_{p^2}^*$  with  $1 \leq r_u, ar_u^{-1} < p^2$ . It immediately follows that  $r_u$  is a root of the congruence  $f_u(Z) \equiv 0 \pmod{p}$ .

We now turn to statements (b) and (c). Let  $u \in A$  and let  $r_u \in \mathbb{Z}_{p^2}^*$  such that  $d_{a,p^2}(r_u) = u$ . We claim that

$$d_{a,p^2}^{-1}(\{u\}) = \{r_u, ar_u^{-1}\}.$$

We first show  $r_u \neq ar_u^{-1}$ , by proving the contrapositive. Let  $x = r_u \pmod{p}$  and  $y = ar_u^{-1} \pmod{p}$ . If  $r_u = ar_u^{-1}$ , then  $x = y$ ,  $x^2 \equiv a \pmod{p}$  and  $u \equiv 2x^2 \pmod{p}$ . It follows that  $f_u(Z)$  factors as

$$f_u(Z) = Z^4 - uZ^2 + a^2 \equiv (Z - x)^2(Z + x)^2 \pmod{p}.$$

But this contradicts our assumption that  $f_u(Z)$  and  $f'_u(Z)$  do not have any roots in common modulo  $p$ . In a similar fashion we show that  $ar_u^{-1} \neq p^2 - r_u$ .

We now observe that  $f_u(Z)$  has 4 distinct roots modulo  $p$ :  $x, y, p - x$  and  $p - y$ . Furthermore each root lifts to a *unique* root modulo  $p^2$ , that is,  $x$  lifts to  $r_u$ ,  $y$  to  $ar_u^{-1}$ ,  $p - x$  to  $(p^2 - r_u)$  and  $p - y$  to  $(p^2 - ar_u^{-1})$ . Consequently  $d_{a,p^2}^{-1}(\{u\}) \subseteq \{r_u, ar_u^{-1}, p^2 - r_u, p^2 - ar_u^{-1}\}$ . So to conclude the proof we need to prove that  $d_{a,p^2}(r_u) \neq d_{a,p^2}(p^2 - r_u)$ . If  $d_{a,p^2}(r_u) = d_{a,p^2}(p^2 - r_u)$ , then a simple calculation shows  $ar_u^{-1} = (p^2 - r_u)$  which contradicts our earlier calculation that  $ar_u^{-1} \neq p^2 - r_u$ .  $\square$

*Proof of (d).* Let  $d_{a,p^2}(r_u) = u$ , where  $u \in (\text{Image}(d_{a,p^2}) \cap B)$  and let  $x = r_u \pmod p$ . Since  $u \in B$ ,  $x$  is a common root modulo  $p$  of the polynomials  $f_u(Z) = Z^4 - uZ^2 + a^2$  and  $f'_u(Z) = 4Z^3 - 2uZ$ . It follows that  $2x^2 = u \pmod p$  and

$$(a - x^2)(a + x^2) \equiv 0 \pmod p.$$

Therefore

$$x^2 \equiv a \pmod p \text{ and } u \equiv 2a \pmod p$$

or

$$x^2 \equiv -a \pmod p \text{ and } u \equiv -2a \pmod p.$$

In the first case  $u \in B_1$ , and in the second  $u \in B_2$ . Finally  $B_1 \cap B_2 = \emptyset$  since  $2a \not\equiv -2a \pmod p$ .  $\square$

*Proof of (e).* If  $B_2 \neq \emptyset$ , then there exists an integer  $c$  with  $1 \leq c \leq p-1$ , such that  $c^2 \equiv -a \pmod p$ . It follows that  $d_{a,p^2}^{-1}(B_2)$  is the disjoint union of the sets  $D_1, D_2$  where

$$D_1 = \{c + tp : 0 \leq t \leq p-1\},$$

$$D_2 = \{p - c + tp : 0 \leq t \leq p-1\}.$$

Consequently,  $\#d_{a,p^2}^{-1}(\{B_2\}) = 2p$ .

Now there exists a unique integer  $l_p$ ,  $0 \leq l_p \leq p-1$ , such that

$$c \cdot (p - c + l_p p) \equiv a \pmod{p^2}.$$

It follows that for  $t = 0, 1, \dots, p-1$ ,

$$(a \cdot (c + tp)^{-1}) \pmod{p^2} = \begin{cases} p - c + (l_p + t)p, & l_p + t < p \\ p - c + (l_p + t - p)p, & l_p + t \geq p. \end{cases}$$

From this we see that  $x \in D_1$  if and only if  $a \cdot x^{-1} \in D_2$ , and we can conclude that the sets  $d_{a,p^2}(D_1)$  and  $d_{a,p^2}(D_2)$  are equal, and consequently  $B_2 = d_{a,p^2}(D_1)$ . So we are done if we can show that  $d_{a,p^2}$  is one-to-one on  $D_1$ . To do this we define the functions

$$f(t) = (c + tp)^2 + (p - c + (l_p + t)p)^2$$

and

$$g(t) = (c + tp)^2 + (p - c + (l_p + t - p)p)^2.$$

That is,

$$d_{a,p^2}(c + tp) = \begin{cases} f(t), & l_p + t < p, \\ g(t), & l_p + t \geq p. \end{cases}$$

A simple calculation shows that  $f(t) = f(s)$  if and only if  $s = t$ . Similarly,  $g(t) = g(s)$  if and only if  $s = t$ . Finally, if we try to solve the equation  $f(t) = g(s)$ , we get the contradiction that  $2|p$ . Thus we get that  $d_{a,p^2}$  is one-to-one on  $D_1$ .  $\square$

*Proof of (f).* If  $B_1 \neq \emptyset$ , then there exists an integer  $b$  with  $1 \leq b \leq p-1$ , such that  $b^2 \equiv a \pmod{p}$ . It follows that  $d_{a,p^2}^{-1}(B_1)$  is the disjoint union of the sets  $C_1, C_2$ , where (we remind the reader)

$$C_1 = \{b + tp : 0 \leq t \leq p-1\}, \text{ and } C_2 = \{p - b + tp : 0 \leq t \leq p-1\}.$$

Consequently,  $\#d_{a,p^2}^{-1}(\{B_1\}) = 2p$ .

The remaining part of the proof is trickier than the case for  $B_2$ . This is because  $d_{a,p^2}$  is not one-to-one on  $C_1$ , nor are  $d_{a,p^2}(C_1)$  and  $d_{a,p^2}(C_2)$  equal as sets. We will prove that

$$\#d_{a,p^2}(C_1) = \#d_{a,p^2}(C_2) = \frac{p-1}{2} + 1.$$

Now there exists a unique integer  $j_p$ ,  $0 \leq j_p \leq p-1$ , such that

$$b \cdot (b + j_p p) \equiv a \pmod{p^2}.$$

It follows that for  $t = 0, 1, \dots, p-1$ ,

$$(a \cdot (b + tp)^{-1}) \pmod{p^2} = \begin{cases} b + (j_p - t)p, & t \leq j_p \\ b + (p + j_p - t)p, & t > j_p. \end{cases}$$

We now define the functions

$$f(t) = (b + tp)^2 + (b + (j_p - t)p)^2 \text{ and } g(t) = (b + tp)^2 + (b + (p + j_p - t)p)^2.$$

That is,

$$(3) \quad d_{a,p^2}(b + tp) = \begin{cases} f(t), & t \leq j_p \\ g(t), & t > j_p. \end{cases}$$

A simple calculation shows that  $f(t) = f(s)$  if and only if  $s = t$  or  $s = j_p - t$ . Similarly,  $g(t) = g(s)$  if and only if  $s = t$  or  $s = p + j_p - t$ . Finally if we try to solve the equation  $f(t) = g(s)$  we get the contradiction that  $2|p$ . These observations combined with the observation that either

$(b + j_p p/2)$  or  $(b + (j_p + p)p/2)$  is a solution of  $x^2 \equiv a \pmod{p^2}$ , give us the following:

- (i) If  $j_p$  is even, then  $\#f^{-1}(\{t\}) = 2$  for  $t \leq j_p, t \neq j_p/2$ ;  $\#g^{-1}(\{t\}) = 2$  for  $t > j_p$ ; and  $\#f^{-1}(\{j_p/2\}) = 1$ .
- (ii) If  $j_p$  is odd, then  $\#f^{-1}(\{t\}) = 2$  for  $t \leq j_p$ ;  $\#g^{-1}(\{t\}) = 2$  for  $t > j_p, t \neq (j_p + p)/2$ ; and  $\#f^{-1}(\{(j_p + p)/2\}) = 1$ .

We conclude that

$$\#d_{a,p^2}(C_1) = \frac{p-1}{2} + 1.$$

In a similar manner we show that  $\#d_{a,p^2}(C_2) = (p-1)/2 + 1$ .

In summary we see that if  $(a/p) = 1$ , then

$$\#B_1 = p + 1 - \#(d_{a,p^2}(C_1) \cap d_{a,p^2}(C_2)).$$

□

**2.3. Bounding  $\#(d_{a,p^2}(C_1) \cap d_{a,p^2}(C_2))$ .** Thus the key difficulty to determining the cardinality  $\#\text{Image}(d_{a,p^2})$  is determining the cardinality of the intersection  $d_{a,p^2}(C_1) \cap d_{a,p^2}(C_2)$ . We now identify  $C_1 \times C_2$  with the set  $\{0, 1, \dots, p-1\}^2$  via

$$(t, s) \mapsto (b + tp, p - b + sp)$$

and then define the map

$$l : \{0, 1, \dots, p-1\}^2 \rightarrow \mathbb{Z}^2$$

via

$$l((t, s)) = (d_{a,p^2}(b + tp), d_{a,p^2}(p - b + sp)).$$

Clearly,

$$\#(d_{a,p^2}(C_1) \cap d_{a,p^2}(C_2)) = \#(l([0, p-1]^2) \cap \{(x, x) : x \in \mathbb{Z}\}).$$

In (3) we gave the form of  $(a \cdot x^{-1}) \pmod{p^2}$  when  $x \in C_1$ , and then obtained the distance function associated with  $C_1$ . Specifically

$$d_{a,p^2}(b + tp) = \begin{cases} f(t), & t \leq j_p \\ g(t), & t > j_p \end{cases}$$

where

$$f(t) = (b + tp)^2 + (b + (j_p - t)p)^2, \text{ and } g(t) = (b + tp)^2 + (b + (p + j_p - t)p)^2.$$

We now state a similar form when  $x \in C_2$ . Put

$$k_p = \begin{cases} p - j_p - 2, & j_p \leq p - 2, \\ -1 & j_p = p - 1. \end{cases}$$

Since  $x \in C_2$ ,  $x = p - b + sp$  for some  $s$  with  $0 \leq s \leq p - 1$ . An immediate calculation gives us the following:

$$(a \cdot x^{-1}) \bmod p^2 = \begin{cases} p - b + (k_p - s)p, & s \leq k_p, \\ p - b + (p + k_p - s)p, & s > k_p. \end{cases}$$

Put

$$F(s) = (p - b + sp)^2 + (p - b + (k_p - s)p)^2,$$

and

$$G(s) = (p - b + sp)^2 + (p - b + (p + k_p - s)p)^2.$$

Then we have

$$d_{a,p^2}(p - b + sp) = \begin{cases} F(s), & s \leq k_p, \\ G(s), & s > k_p. \end{cases}$$

**Proposition 15.** *Let  $L_1, L_2$  be the sets*

$$\begin{aligned} L_1 &= \{(t, s) \in [0, j_p/2] \times [k_p + 1, (p + k_p)/2] \cap \mathbb{Z}^2 : \\ &\quad (s + t + 1 - p)(s - t + 1 + j_p - p) = 2b + j_p p - p^2\}, \end{aligned}$$

$$\begin{aligned} L_2 &= \{(t, s) \in [j_p + 1, (p + j_p)/2] \times [0, k_p/2] \cap \mathbb{Z}^2 : \\ &\quad (s + t + 1 - p)(s - t + 1 + j_p) = 2b + j_p p\}. \end{aligned}$$

*Then for  $i = 1, 2$ , if  $L_i \neq \emptyset$ , then  $l$  is injective on  $L_i$ . Furthermore,*

$$l([0, p - 1]^2) \cap \{(x, x) : x \in \mathbb{Z}\} = l(L_1) \cup l(L_2).$$

*Proof.* Let  $(t, s) \in [0, p - 1]^2 \cap \mathbb{Z}^2$  such that  $d_{a,p^2}(b + tp) = d_{a,p^2}(p - b + sp)$ . We consider two cases: (a)  $j_p \leq p - 2$ ; (b)  $j_p = p - 1$ .

Case (a)  $j_p \leq p - 2$ . In this case we are forced to consider four equations:

- (i)  $f(t) - F(s) = 0$ : This has no solutions for integral  $s$  and  $t$ . (Otherwise we get the contradiction  $2|p$ .)
- (ii)  $g(t) - G(s) = 0$ : Again this has no integer solutions for the same reason as above.



(iii)  $f(t) - G(s) = 0$ : We have that  $f(t) - G(s)$  equals the expression  $2p^2(-2p^2 + 2sp + 2pj_p + 2p - sj_p - tj_p - 1 + t^2 - j_p + 2b - 2s - s^2)$ .

Consequently  $f(t) - G(s) = 0$  simplifies to

$$p^2 - 2sp - pj_p - 2p + sj_p + tj_p + 1 - t^2 + j_p + 2s + s^2 = 2b + j_pp - p^2.$$

The LHS now factors to give

$$(4) \quad (s + t + 1 - p)(s - t + 1 + j_p - p) = 2b + j_pp - p^2.$$

(iv)  $g(t) - F(s) = 0$ : We have that  $g(t) - F(s)$  equals the expression

$$2p^2(2pj_p - tp + sp + p - sj_p - tj_p - 1 + t^2 - j_p + 2b - 2s - s^2).$$

Consequently  $g(t) - F(s) = 0$  simplifies to

$$-pj_p + tp - sp - p + sj_p + tj_p + 1 - t^2 + j_p + 2s + s^2 = 2b + j_pp.$$

The LHS now factors to give

$$(5) \quad (s + t + 1 - p)(s - t + 1 + j_p) = 2b + j_pp.$$

Case (b)  $j_p = p - 1$ . In this case we consider the equation  $f(t) - G(s) = 0$ . We have that

$$f(t) - G(s) = 2p^2(sp - tp - p + t^2 + t - s^2 + 2b - s).$$

Consequently  $f(t) - G(s) = 0$  simplifies to

$$(-sp + tp - t^2 - t + s^2 + s) = 2b - p.$$

The LHS factors to give

$$(s - t)(s + t + 1 - p) = 2b - p,$$

which we note is the same as (4) with  $j_p = p - 1$ .

Thus we have proved that  $(t, s)$  satisfies either (4) or (5). Furthermore, it is easy to check that any point  $(t, s) \in [0, p-1]^2 \cap \mathbb{Z}^2$  satisfying either (4) or (5) must give that  $d_{a,p^2}(b + tp) = d_{a,p^2}(p - b + sp)$ . Thus to complete the proof we need to restrict ourselves to sets where  $l$  is injective.

We now note the following:

- (I)  $f(t_2) = f(t_1)$  if and only if  $t_2 = j_p - t_1$ .
- (II)  $G(s_2) = G(s_1)$  if and only if  $s_2 = p - k_p - s_1$ .
- (III)  $g(t_2) = g(t_1)$  if and only if  $t_2 = p + j_p - t_1$ .
- (IV)  $F(s_2) = F(s_1)$  if and only if  $s_2 = k_p - s_1$ .

The condition for equation (4) arose when we considered the equation  $f(t) = G(s)$ . If we restrict ourselves to values of  $t$  and  $s$  satisfying this equation to the intervals  $0 \leq t \leq j_p/2$ ,  $k_p + 1 \leq s \leq (p + k_p)/2$ , we get that  $l$  is injective. The condition for equation (5) arose when we considered the equation  $g(t) = F(s)$ . If we restrict ourselves to values of  $t$  and  $s$  satisfying this equation to the intervals  $j_p + 1 \leq t \leq (p + j_p)/2$ ,  $0 \leq s \leq k_p/2$ , we get that  $l$  is injective. We conclude that

$$l([0, p-1]^2) \cap \{(x, x) : x \in \mathbb{Z}\} = l(L_1) \cup l(L_2)$$

and consequently

$$\#(l([0, p-1]^2) \cap \{(x, x) : x \in \mathbb{Z}\}) = \#l(L_1) + \#l(L_2).$$

□

The interesting case of the previous proposition is the case for  $j_p = 0$ . By setting  $m = (s+t+1-p)$  and  $n = (s-t+1)$ , and then manipulating various inequalities we obtain the following corollary.

**Corollary 16.** *Let  $j_p = 0$  and let  $S$  denote the set of lattice points  $(m, n) \in \mathbb{Z}^2$  with  $mn = 2b$  satisfying the additional conditions:*

$$-p+2 \leq m < 0, \quad -p/2+1 \leq n < 0, \quad m \not\equiv n \pmod{2}, \quad m \leq n.$$

*Then*

$$\#S = \#l(L_2) = \#(d_{a,p^2}(C_1) \cap d_{a,p^2}(C_2)).$$

We now have the following two corollaries.

**Corollary 17.** *For  $p \geq 5$ ,  $\#(d_{1,p^2}(C_1) \cap d_{1,p^2}(C_2)) = 1$ ; consequently  $\#\text{Image}(d_{1,p^2}) = \varphi(p^2)/2$ .*

*Proof.* Since  $a = 1$ , we have  $j_p = 0$ . Invoking Corollary 16 we get that  $S = \{(-2, -1)\}$ . □

**Corollary 18.** *Let*

$$M_{p^2} = \max(\{\varphi(p^2)/2 - \#\text{Image}(d_{a,p^2}) : 1 \leq a < p^2, \gcd(a, p) = 1\}).$$

*Then*

$$\lim_{p \rightarrow \infty} (M_{p^2}) = \infty.$$

*Proof.* Let  $a = p_1^2 p_2^2 \dots p_n^2$ , where  $p_i$  is the  $i$ -th odd prime, and let  $p$  be a prime larger than  $a$ . Now  $b = p_1 p_2 \dots p_n$  and  $j_p = 0$ , and therefore we can apply Corollary 16. The cardinality of  $S$  (the set defined in Corollary 16) equals  $2^n$ . We now let  $p$  and  $n$  go to infinity to obtain our conclusion.  $\square$

**2.4. The case  $n = p^m$ ,  $m \geq 3$ .** The reader should note for  $p^m$  with  $m \geq 3$ , the proofs of statements (a),(b),(c) and (d) extend automatically. The higher power case starts to diverge from our earlier work when we start to consider the counterparts of the sets  $B_1$  and  $B_2$ , which we denote as  $B_{1,p^m}$ ,  $B_{2,p^m}$ , that is,

$$B_{1,p^m} = \{d_{a,p^m}(l) : l \in \mathbb{Z}_{p^m}^*, l^2 - a \equiv 0 \pmod{p}\},$$

and

$$B_{2,p^m} = \{d_{a,p^m}(l) : l \in \mathbb{Z}_{p^m}^*, l^2 + a \equiv 0 \pmod{p}\}.$$

The proofs that  $\#d_{a,p^2}^{-1}(\{B_1\}) = 2p$  when  $B_1 \neq \emptyset$ , and  $\#d_{a,p^2}^{-1}(\{B_2\}) = 2p$  when  $B_2 \neq \emptyset$ , extend to the general case. So we have the following.

**Proposition 19.** *For  $i = 1, 2$ , if  $B_{i,p^m} \neq \emptyset$ , then*

$$\#d_{a,p^m}^{-1}(B_{i,p^m}) = 2p^{m-1}.$$

Consequently,

$$\begin{aligned} \#\text{Image}(d_{a,p^m}) - \frac{\varphi(p^m)}{2} &= \left( \#B_{1,p^m} - \frac{(1 + (a/p))p^{m-1}}{4} \right) \\ &\quad + \left( \#B_{2,p^m} - \frac{(1 + (-a/p))p^{m-1}}{4} \right). \end{aligned}$$

In particular when  $(a/p) = (-a/p) = -1$ , and consequently  $B_{1,p^m} = B_{2,p^m} = \emptyset$ , then

$$(6) \quad \#\text{Image}(d_{a,p^m}) = \frac{\varphi(p^m)}{2}.$$

At this juncture our results for  $B_{1,p^m}$  or  $B_{2,p^m}$  start to diverge from our results for  $B_1$  and  $B_2$ . They are weaker and consequently, we end up deriving upper and lower bounds for the difference

$$\#\text{Image}(d_{a,p^m}) - \frac{\varphi(p^m)}{2}.$$

**Proposition 20.** *We have the following:*

- (i)  $\#B_{1,p^m} \leq p^{m-1} + 1$ .

- (ii)  $\#B_{2,p^m} \leq p^{m-1}$ .  
 (iii) Let  $\mathcal{C}$  denote a circle with center the origin. Then

$$\#(d_{a,p^m}^{-1}(B_{i,p^m}) \cap \mathcal{C}) < p^{m/2} + p^{(m-1)/2} - p^{1/2}.$$

- (iv) For  $i = 1, 2$ , if  $B_{i,p^m} \neq \emptyset$ , then

$$\#B_{i,p^m} \geq \frac{2p^{m-1}}{p^{m/2} + p^{(m-1)/2} - p^{1/2}}.$$

- (v) If  $B_{1,p^m} \cup B_{2,p^m} \neq \emptyset$ , then

$$kp^{m-1} \left( \frac{1}{p^{m/2} + p^{(m-1)/2} - p^{1/2}} - \frac{1}{2} \right) \leq \#\text{Image}(d_{a,p^m}) - \frac{\varphi(p^m)}{2} \leq 1,$$

where

$$k = \begin{cases} 2, & (a/p) \cdot (-a/p) = -1 \\ 4, & (a/p) = (-a/p) = 1. \end{cases}$$

*Remarks.* We simply make some remarks as the proofs are similar to what has been done earlier. To prove (i), we take an arbitrary  $l \in d_{a,p^m}^{-1}(B_{1,p^m})$  and then set  $l' = a \cdot l^{-1} \pmod{p^m}$ . Since,  $d_{a,p^m}(l) = d_{a,p^m}(l')$ ,

$$\#d_{a,p^m}^{-1}(\{d_{a,p^m}(l)\}) \geq 2,$$

except possibly when  $l = a \cdot l^{-1} \pmod{p^m}$ , that is,  $l$  is a solution of  $x^2 \equiv a \pmod{p^m}$ . These observations combined with our earlier observation that if  $B_{1,p^m} \neq \emptyset$ , then  $\#d_{a,p^m}^{-1}(B_{1,p^m}) = 2p^{m-1}$  gives (i). Inequality (ii) is proved in a similar way. The proof of inequality (iii) is similar to the proof of Proposition 10.  $\square$

**2.5. Some computed values of  $\#\mathcal{F}_{a,p^m}$ .** We conclude with the following tables of some small values of  $\#\mathcal{F}_{a,p^m}$  computed directly. We point out that the lines corresponding to  $\#\mathcal{F}_{2,5^m}$  and  $\#\mathcal{F}_{3,5^m}$  are redundant. This is because  $(2/5) = (3/5) = -1$  and so we can simply invoke (6).

$m$	1	2	3	4	5	6	7	8	9	10
$\phi(3^m)/2$	1	3	9	27	81	243	729	2187	6561	19683
$\#\mathcal{F}_{1,3^m}$	2	4	10	26	81	243	728	2185	6560	19682
$\#\mathcal{F}_{2,3^m}$	1	3	9	27	81	243	729	2187	6561	19683
$\#\mathcal{F}_{4,3^m}$	2	4	10	27	81	243	729	2185	6559	19681

$m$	1	2	3	4	5	6	7
$\phi(5^m)/2$	2	10	50	250	1250	6250	31250
$\#\mathcal{F}_{1,5^m}$	3	10	51	249	1251	6248	31250
$\#\mathcal{F}_{2,5^m}$	2	10	50	250	1250	6250	31250
$\#\mathcal{F}_{3,5^m}$	2	10	50	250	1250	6250	31250
$\#\mathcal{F}_{4,5^m}$	3	11	51	249	1251	6249	31248

  

$m$	1	2	3	4	5	6	7
$\phi(7^m)/2$	3	21	147	1029	7203	50421	352947
$\#\mathcal{F}_{1,7^m}$	4	21	148	1027	7203	50421	352946
$\#\mathcal{F}_{2,7^m}$	4	22	147	1029	7204	50420	352943
$\#\mathcal{F}_{3,7^m}$	3	21	147	1029	7203	50421	352947
$\#\mathcal{F}_{4,7^m}$	4	21	148	1027	7204	50421	352946

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